

# Zhengjun Zhang

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/8433213/publications.pdf>

Version: 2024-02-01

48  
papers

604  
citations

840776

11  
h-index

713466

21  
g-index

52  
all docs

52  
docs citations

52  
times ranked

296  
citing authors

| #  | ARTICLE   | IF  | CITATIONS |
|----|---|-----|-----------|
| 1  | Can cryptocurrencies be a safe haven: a tail risk perspective analysis. <i>Applied Economics</i> , 2018, 50, 4745-4762.   | 2.2 | 141       |
| 2  | Generalized Measures of Correlation for Asymmetry, Nonlinearity, and Beyond. <i>Journal of the American Statistical Association</i> , 2012, 107, 1239-1252.                                   | 3.1 | 51        |
| 3  | Quotient correlation: A sample based alternative to Pearson's correlation. <i>Annals of Statistics</i> , 2008, 36, .  | 2.6 | 40        |
| 4  | Asymptotically (in)dependent multivariate maxima of moving maxima processes. <i>Extremes</i> , 2007, 10, 57-82.   | 1.0 | 28        |
| 5  | Stochastic tail index model for high frequency financial data with Bayesian analysis. <i>Journal of Econometrics</i> , 2018, 205, 470-487.  | 6.5 | 20        |
| 6  | Modeling maxima with autoregressive conditional Fréchet model. <i>Journal of Econometrics</i> , 2018, 207, 325-351.   | 6.5 | 20        |
| 7  | A hybrid model for financial time series forecasting based on mixed methodologies. <i>Expert Systems</i> , 2021, 38, e12633.  | 4.5 | 20        |
| 8  | Extremal financial risk models and portfolio evaluation. <i>Computational Statistics and Data Analysis</i> , 2006, 51, 2313-2338.   | 1.2 | 18        |
| 9  | Nonparametric Estimation of Copula Regression Models With Discrete Outcomes. <i>Journal of the American Statistical Association</i> , 2020, 115, 707-720.                                     | 3.1 | 18        |
| 10 | On approximating max-stable processes and constructing extremal copula functions. <i>Statistical Inference for Stochastic Processes</i> , 2009, 12, 89-114.                                   | 0.6 | 17        |
| 11 | Max-linear regression models with regularization. <i>Journal of Econometrics</i> , 2021, 222, 579-600.  | 6.5 | 16        |
| 12 | Max-Linear Competing Factor Models. <i>Journal of Business and Economic Statistics</i> , 2018, 36, 62-74.   | 2.9 | 14        |
| 13 | Mark to market value at risk. <i>Journal of Econometrics</i> , 2019, 208, 299-321.  | 6.5 | 14        |
| 14 | On studying extreme values and systematic risks with nonlinear time series models and tail dependence measures. <i>Statistical Theory and Related Fields</i> , 2021, 5, 1-25.                 | 0.4 | 14        |
| 15 | Asymptotic independence of correlation coefficients with application to testing hypothesis of independence. <i>Electronic Journal of Statistics</i> , 2011, 5, .                              | 0.7 | 12        |
| 16 | Lift the Veil of Breast Cancers Using 4 or Fewer Critical Genes. <i>Cancer Informatics</i> , 2022, 21, 117693512210763.   | 1.9 | 11        |
| 17 | Effects of Cognitive Behavioral Stress Management on Negative Mood and Cardiac Autonomic Activity in ICD Recipients. <i>PACE - Pacing and Clinical Electrophysiology</i> , 2015, 38, 951-965. | 1.2 | 10        |
| 18 | Five Critical Genes Related to Seven COVID-19 Subtypes: A Data Science Discovery. <i>Journal of Data Science</i> , 2021, , 142-150.   | 0.9 | 10        |

| #  | ARTICLE   | IF   | CITATIONS |
|----|---|------|-----------|
| 19 | Intrinsically weighted means and non-ergodic marked point processes. <i>Annals of the Institute of Statistical Mathematics</i> , 2016, 68, 1-24.  | 0.8  | 9         |
| 20 | Assessing the features of extreme smog in China and the differentiated treatment strategy. <i>Proceedings of the Royal Society A: Mathematical, Physical and Engineering Sciences</i> , 2018, 474, 20170511.              | 2.1  | 9         |
| 21 | The impacts of digital finance development on household income, consumption, and financial asset holding: an extreme value analysis of China's microdata. <i>Personal and Ubiquitous Computing</i> , 2023, 27, 1607-1627. | 2.8  | 9         |
| 22 | The estimation of M4 processes with geometric moving patterns. <i>Annals of the Institute of Statistical Mathematics</i> , 2008, 60, 121-150.   | 0.8  | 8         |
| 23 | An extension of max autoregressive models. <i>Statistics and Its Interface</i> , 2011, 4, 253-266.  | 0.3  | 8         |
| 24 | The Existence of at Least Three Genomic Signature Patterns and at Least Seven Subtypes of COVID-19 and the End of the Disease. <i>Vaccines</i> , 2022, 10, 761.   | 4.4  | 8         |
| 25 | New extreme value theory for maxima of maxima. <i>Statistical Theory and Related Fields</i> , 2021, 5, 232-252.   | 0.4  | 7         |
| 26 | Extreme co-movements between infectious disease events and crude oil futures prices: From extreme value analysis perspective. <i>Energy Economics</i> , 2022, 110, 106054.  | 12.1 | 7         |
| 27 | Sure explained variability and independence screening. <i>Journal of Nonparametric Statistics</i> , 2017, 29, 849-883.  | 0.9  | 5         |
| 28 | A peak-over-threshold search method for global optimization. <i>Automatica</i> , 2018, 89, 83-91.   | 5.0  | 5         |
| 29 | Statistical Learning of the Worst Regional Smog Extremes with Dynamic Conditional Modeling. <i>Atmosphere</i> , 2020, 11, 665.  | 2.3  | 5         |
| 30 | Modeling Multivariate Time Series With Copula-Linked Univariate D-Vines. <i>Journal of Business and Economic Statistics</i> , 2022, 40, 690-704.  | 2.9  | 5         |
| 31 | Hedging and Evaluating Tail Risks via Two Novel Options Based on Type II Extreme Value Distribution. <i>Symmetry</i> , 2021, 13, 1630.  | 2.2  | 4         |
| 32 | Evaluating the Default Risk of Bond Portfolios with Extreme Value Theory. <i>Computational Economics</i> , 2015, 45, 647-668.   | 2.6  | 3         |
| 33 | Statistical Learning of Neuronal Functional Connectivity. <i>Technometrics</i> , 2016, 58, 350-359.   | 1.9  | 3         |
| 34 | An extended sparse max-linear moving model with application to high-frequency financial data. <i>Statistical Theory and Related Fields</i> , 2017, 1, 92-111.   | 0.4  | 3         |
| 35 | The haze extreme co-movements in Beijing-Tianjin-Hebei region and its extreme dependence pattern recognitions. <i>Science Progress</i> , 2020, 103, 003685042091631.  | 1.9  | 3         |
| 36 | Maximum Independent Component Analysis with Application to EEG Data. <i>Statistical Science</i> , 2020, 35, .   | 2.8  | 3         |

| #  | ARTICLE   | IF  | CITATIONS |
|----|---|-----|-----------|
| 37 | Marked point process adjusted tail dependence analysis for high-frequency financial data. <i>Statistics and Its Interface</i> , 2015, 8, 109-122.   | 0.3 | 3         |
| 38 | Directly and Simultaneously Expressing Absolute and Relative Treatment Effects in Medical Data Models and Applications. <i>Entropy</i> , 2021, 23, 1517.                                      | 2.2 | 3         |
| 39 | Seismic data deconvolution using Kalman filter based on a new system model. <i>Geophysics</i> , 2016, 81, V31-V42.  | 2.6 | 2         |
| 40 | Multivariate semi-continuous proportionally constrained two-part fixed effects models and applications. <i>Statistical Methods in Medical Research</i> , 2019, 28, 3516-3533.                 | 1.5 | 2         |
| 41 | Rejoinder of "On studying extreme values and systematic risks with nonlinear time series models and tail dependence measures". <i>Statistical Theory and Related Fields</i> , 2021, 5, 45-48. | 0.4 | 2         |
| 42 | Valuation of guaranteed unitized participating life insurance under GEV distribution. <i>Statistics and Its Interface</i> , 2018, 11, 603-614.  | 0.3 | 2         |
| 43 | Test for bandedness of high-dimensional precision matrices. <i>Journal of Nonparametric Statistics</i> , 2017, 29, 884-902.   | 0.9 | 1         |
| 44 | Robust-BD Estimation and Inference for General Partially Linear Models. <i>Entropy</i> , 2017, 19, 625.   | 2.2 | 1         |
| 45 | Valuation of Guaranteed Unitized Participating Life Insurance under MEGB2 Distribution. <i>Discrete Dynamics in Nature and Society</i> , 2019, 2019, 1-16.                                    | 0.9 | 1         |
| 46 | Regularized estimation of hemodynamic response function for fMRI data. <i>Statistics and Its Interface</i> , 2010, 3, 15-31.  | 0.3 | 1         |
| 47 | Hierarchical time-varying mixed-effects models in high-dimensional time series and longitudinal data studies. <i>Journal of Nonparametric Statistics</i> , 2019, 31, 695-721.                 | 0.9 | 0         |
| 48 | Extreme vocabulary learning. <i>Frontiers of Computer Science</i> , 2020, 14, 1.  | 2.4 | 0         |